Abstract

Determination of Margins in a Transaction System

- A transaction system of a supplier includes a margin determination unit comprising margin table memory for storing a plurality of tables (such as financial exchange and money market margin tables), each table having rows for the table name, transaction type,
- client details or rating, transaction size, transaction currency, instrument type, time period(s), and margin type and amount. A selection module sequentially selects tables from memory and a comparison module compares quantities specified by successive rows of the
- selected table with corresponding quantities in a transaction request from a client/user. A calculation unit calculates a margin based on information in the table if all comparisons are good; otherwise the next table is selected. A table editor allows easy updating
- of the tables (adding new tables, and deleting, amending or re-arranging existing tables).